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ABSTRACT

A system providing a comprehensive tool useful in credit risk managing a set of loans. The system includes a method for obtaining an estimated financial outcome, i.e., a gain or a loss, for a particular loan, and applying the estimated loss for to the set. The system also includes a method for obtaining a probability of a loss for a particular loan, and applying the probability of loss to the set. The system further includes the generation of a list of loans from the set of loans with a heightened risk of loss.